

SAMPLE Annual Statement 2016



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Commonwealth of Massachusetts Public Employee Retirement Administration Commission

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Instructions to Retirement Systems & Pension Funds

(Henceforth called Systems)

- (1) Date of Filing: The statement is required by law to be filed on or before May 1st.
- (2) The Name of the System must be typed or stamped at the top of all pages and schedules (and duplicate schedules), and on all inserted schedules and loose sheets.
- (3) This statement must be typewritten or prepared legibly using electronic media.
- (4) Blank Schedules will not be accepted. If no entries are to be made, type "NONE" across the schedule in question.
- (5) Each category of investment must be grouped alphabetically on appropriate schedules as listed below. Group totals in each category must be shown (sub-totals should be identified as such). Investments must be listed on a trade date basis (as opposed to the cashbook, which is on a settlement date basis). Purchases made prior to January 1st, but not settled until after December 31st, should be recorded as accounts payable and, as such, should be listed as purchased and owned. Sales made prior to January 1st, but not settled until after December 31st, should be recorded as accounts receivable and, as such, should be listed as sold and no longer owned. *

Schedule 1

Cash

Schedule 2

Short Term Securities (Treasury Bills, Commercial Paper, Repurchase Agreements, CDs, Term Deposits, Money Market Accounts, Cooperative Shares, and Savings and Loan Shares).

Schedule 3 (A, B, and C)

Fixed Income Securities

Schedule 4 (A, B, and C)

(a) Stocks

(b) Options

Schedule 5

Pooled Funds, PRIT Fund, Mutual or Commingled Funds, International Investments, Alternative Investments, and Real Estate Investments

Schedule 6

Recap of Schedules 1 through 5

Schedule 7

Recap of all investment-related management, custodial and consultant fees

Supplementary Schedule

We are now requesting that you provide us with a supplemental schedule for Members' Balances in the Annuity Savings Account. Previously, there was some confusion as to whether this information was required. **It is required.**

(6) If the Annual Statement and Schedules do not contain the information asked for in the blanks, or are not prepared as requested above, they will NOT be accepted by the Commission.

Note: In accordance with the provisions of section 20(5)(h) and section 23(1)(c) and section 23(2)(e) of Chapter 32 of the General Laws, this statement must be filed in the office of the Public Employee Retirement Administration Commission no later than May 1, 2017. The due date for filing will be strictly enforced.

*It is critical that you determine the status of all pending transactions reported by your custodian on supplemental schedules provided by them. If any adjustments are required, these should be disclosed either in the details of accounts due in receivables, or payments pending in accounts payable. Otherwise, the supplemental schedules need to be notated for pending settlements. It may be necessary to revisit pending transactions from prior periods to properly reconcile these financial results.

Annual Statement for the Year I	Ended December 31, 2016 of the Conditions and	Affairs of(Name of Retirement System)
Organized Under the Laws of the	Commonwealth of Massachusetts to the Public Emp	
Date of Certificate	Effective Date	
ADMINISTRATIVE OFFICE		
Street & Number	City/Town, State and Zip Coo	de Telephone Number
perjury, that we are the official last, all of the herein-described liens or claims thereon, except contained, annexed, or referre- changes in fund balances, and	s of the Board of I board members of said retirement system, and I assets were the absolute property of said retired as stated, and the following statements, with 1 d to, are a full and correct exhibit of all the ass of the conditions and affairs of the said retirement ended on that date, according to the best of	d that on the thirty-first day of December rement system, free and clear from any the schedules and explanations therein sets, liabilities, income and disbursements, nent system on the said thirty-first day of
BOARD OF RETIREMENT	Ex-Officio Member	
Please identify the name of the Board Member who serves	(Name Typed)	(Signature)
as Chairperson by inserting the title next	Appointed Member	Term Expires
to his or her name.	(Name Typed)	(Signature)
	Elected Member	Term Expires
	(Name Typed)	(Signature)
	Elected Member	Term Expires
	(Name Typed)	(Signature)
	Member Appointed by Other Members	Term Expires
	(Name Typed)	(Signature)
INVESTMENT MANAGERS Please compile/ submit a complete	(Name)	(Address)
list. Attach the list to this page.	(Name)	(Address)
	(Name)	(Address)
INVESTMENT CONSULTANT	(Name)	(Address)
CUSTODIAN	(Name)	(Address)

ANNUAL STATEMENT BALANCE TESTS

1. ASSET BALANCE

Assets Previous Year From Page 2, 2015 Column Total

Income Current Year From Page 4, 2016 Column, Total

Disbursements Current Year (From Page 5, 2016 Column, Total

Assets Current Year Must equal Page 2, 2016 Column Total

2. ASSET DIFFERENCE

Assets Current Year From Page 2, 2016 Column, Total

Assets Previous Year (From Page 2, 2015 Column, Total

Difference Calculated, must agree with Test #3 below and Test #4 below

3. INCOME DIFFERENCE

Income Current Year From Page 4, 2016 Column, Total

Disbursements Current Year (From Page 5, 2016 Column, Total

Difference Calculated, must agree with Test #2 above and Test #4 below

4. FUND CHANGE DIFFERENCE – Add interfund transfer credits and debits respectively to Income and Disbursement activities.

Total Fund Change Credits Current Year

From Page 3, Total Receipts plus the total of credits from Interfund Transfers

Total Fund Change Debits Current Year

From Page 3, Total Disbursements plus the (total of debits from Interfund Transfers

Difference

Calculated, must agree with Test #2 above and Test #3 above

NOTE: The difference as a result of tests 2, 3, and 4 should be the same.

ASSETS & LIABILITIES

AS	3613 0	CLIABILITIES	2016	2015	2014
1.	1049	Cash	OM: Schedule 1, Column E	FROM: Prior year	FROM: Prior year
2.	1100	Individually Owned Short Term Investments	Schedule 2, Column E	Prior year	Prior year
3.	1180	Fixed Income Securities (Market Value)	Schedule 3A, Column E	Prior year	Prior year
4.	1101	Pooled Short Term Funds	Schedule 5, Column K	Prior year	Prior year
5.	1170	Equities	Schedule 4A, Column F	Prior year	Prior year
6.	1172	Pooled Domestic Equity Funds	Schedule 5, Column K	Prior year	Prior year
7.	1173	Pooled International Equity Funds	Schedule 5, Column K	Prior year	Prior year
8.	1174	Pooled Global Equity Funds	Schedule 5, Column K	Prior year	Prior year
9.	1181	Pooled Domestic Fixed Income Funds	Schedule 5, Column K	Prior year	Prior year
10.	1182	Pooled International Fixed Income Funds	Schedule 5, Column K	Prior year	Prior year
11.	1183	Pooled Global Fixed Income Funds	Schedule 5, Column K	Prior year	Prior year
12.	1193	Pooled Alternative Investments / Private Equ	ity Schedule 5, Column K	Prior year	Prior year
13.	1194	Pooled Real Estate Funds	Schedule 5, Column K	Prior year	Prior year
14.	1195	Pooled Domestic Balanced Funds	Schedule 5, Column K	Prior year	Prior year
15.	1196	Pooled International Balanced Funds	Schedule 5, Column K	Prior year	Prior year
16.	1197	Hedge Funds	Schedule 5, Column K	Prior year	
17.	1198	PRIT Cash Fund	Schedule 5, Column K	Prior year	Prior year
18.	1199	PRIT Core Fund	Schedule 5, Column K	Prior year	Prior year
19.	1350	Prepaid Expenses	Current Year	Prior year	Prior year
20.	1398	Accounts Receivable (A)	Schedule A	Prior year	Prior year
21.	1550	Interest Due and Accrued	Int. Due & Accrued Current Year (Page 6)	Prior year	Prior year
22.	2020	Accounts Payable (A)	(Schedule_A)	(Prior year)	Prior year
		TOTAL	Must agree with Total below	Prior year	Prior year
FU	NDS				
1.	3293	Annuity Savings Fund	Page 3	Prior year	Prior year
2.	3294	Annuity Reserve Fund	Page 3	Prior year	Prior year
3.	3295	Special Military Service Credit Fund	Page 3	Prior year	Prior year
4.	3296	Pension Fund	Page 3	Prior year	Prior year
5.	3298	Expense Fund	Page 3	Prior year	Prior year
6.	3297	Pension Reserve Fund	Page 3	Prior year	Prior year
					
то	TAL AS	SSETS AT MARKET VALUE	Must agree with Total above	Prior year	Prior year

(A) Specific details for Accounts Receivable and Accounts Payable are to be disclosed on Schedule A.

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	Balance Dec. 31 Prior Year	Receipts	Interfund Transfers	Disbursements	Balance Dec. 31 Current Year
Annuity Savings Fund	From prior year	Page 4 ASF Total	From below	Page 5 ASF Total	To page 2
Annuity Reserve Fund	From prior year	Page 4 ARF Total	From below	Page 5 ARF Total	To page 2
Special Military Service Credit Fund From prior year	From prior year	Page 4 MSF Total	From below	Page 5 MSF Total	To page 2
Pension Fund	From prior year	Page 4 PF Total	From below	Page 5 PF Total	To page 2
Expense Fund	From prior year	Page 4 EF Total	From below	Page 5 EF Total	To page 2
Pension Reserve Fund	From prior year	Page 4 PRF Total	From below		To page 2
TOTAL ALL FUNDS	From prior year	Page 4 Total	Total $must = 0$	Page 5 Total	To page 2

List below all transfers:

on Account ofretirements	on Account of				
Fund in the Amount of \$ To above	Fund in the Amount of \$_To above	Fund in the Amount of \$ To above			
Fund to the	Fund to the ARF	Fund to the	Fund to the	Fund to the	Fund to the
Transfer from	Transfer from ASF	Transfer from	Transfer from	Transfer from	Transfer from

Retirement System for the Year Ended December 31, 2016

Annual Statement of the

Annual Statement of the			Retirement System for the Year Ended December 31, 2016				
INVES	STME	NT INCOME	2016	2015	2014		
Investr	ment In	come received from:		2013	2014		
(a)) Cash	(from Schedule 1)					
(b)		t Term Investments (from dule 2)					
(c)		d Income Securities (from dules 3A and 3C)					
(d)		ties (from Schedules nd 4C)					
(e)) Pool	ed Funds (from Schedule 5)					
(f)	Com	mission Recapture and Securities Litigat	ion				
4821	TOTA	L INVESTMENT INCOME					
Plus:			From Schedule 3C, Colum	nn H. From Schedule 4	C. Column H: and		
48	884	Realized Gains (Profits)	Schedule 5, Column D (Su From Schedule 3A, Colum	ım of gains only)			
48	886	Unrealized Gains (Increase in Market Value)	and Schedule 5, Column I From Schedule 1,2,	F (Sum of increases in I	market value only)		
15	550	Interest/Dividends Due and Accrued- Current Year	and 3A, Column H				
Less:							
48	323	Paid Accrued Interest on Fixed Income Securities	From Schedule 3B, Colum	nn F			
48	885	Realized Losses	From Schedule 3C, Colum Schedule 5, Column E (Su		, Column I; and		
48	887	Unrealized Losses (Decrease in Market Value)	From Schedule 3A, Colum Schedule 5, Column G (Su	nn D; From Schedule 4	A, Column H; and ket value only)		
15	550	Interest/Dividends Due and Accrued- Prior Year	From last year (page 2, 20	015, Line 21)			
			Control				
	NVESI e Requ	MENT INCOME ired:	See below				
Ar Su	nnuity S ipplem	Savings Fund (from entary Schedule)	To Page 4, Line 1(e)				
Ar	nnuity F	Reserve Fund	To Page 4, Line 2(a)				
Sp	ecial N	filitary Service Credit Fund	To Page 4, Line 4(b)				
Ex	pense	Fund	To Page 4, Line 5(a)				
TOTAL	LINCO	ME REQUIRED	See below				
Net In	vestm	ent Income	From above				
Less Ir	ncome	Required	From above				
FXCEG	SS INIC	OME TO PENSION RESERVE FUND	To Page 4, Line 6(e)				

EMBERSHIP FOR CURRENT YEAR						
ACTIVE MEMBERS Active Membership, Dec. 31st, Previous Year	Group 1	Group 2 & 4	TOTAL			
Inactive Membership, Dec. 31st, Previous Year Enrolled During Current Year						
Transfers Between Groups						
Reinstatements of Disabled Members						
SUBTOTAL Deduct:						
Death						
Withdrawals						
Retirements						
SUBTOTAL						
Active Membership, Dec. 31st, Current Year						
Inactive Membership, Dec. 31st, Current Year						
RETIRED MEMBERS, BENEFICIARIES & SU Retired, Beneficiary, and Survivor	JRVIVORS					
Membership, Dec. 31, previous year						
Retirements During the Year:						
Superannuation						
Ordinary Disability						
Accidental Disability						
Termination Retirement Allowance						
Beneficiary of Deceased Retiree						
Survivor Benefits from Active Membership						
SUBTOTAL						
Deduct:						
Deaths of Retired Members						
Terminations of Survivor Benefits						
Reinstatements of Disabled Pensions						
SUBTOTAL						
Retired Membership, Dec. 31, current year						
Superannuation Ordinary Disability						
Accidental Disability						
Termination						
Beneficiaries from Accidental Deaths						
Beneficiaries from Section 100						
Beneficiaries from Section 101						
Beneficiaries under Option (C)						
Option (D) Survivor Allowance						
Section 12B Survivor Allowance						
Total Retired, Beneficiary, and Survivor Membership, Dec. 31, Current Year						
TOTAL MEMBERSHIP:						
Active, Inactive, Retired, Beneficiary,						

Annual Statement of the ______ Retirement System for the Year Ended December 31, 2016

Annual Statement of the	Retirement S	ystem for the	Year Ended	December 3	31, 20°	16

Schedule A: Detail of Accounts Receivable and Accounts Payable

	eceivable	Amount	Original Date
	Members' Deductions		
	Transfers From Other Systems		
	Members' Make Up Payments and Redeposits		
	Members' Payments from Rollovers		
	8(8)(c) Reimbursements from Other Systems		
S	Received from Commonwealth for COLA and Survivor Benefits		
	Realized Profits on Sale of Investments Credit		
	Pension Fund Appropriation (Current Fiscal Year)		
	Pension Fund Appropriation (Previous Fiscal Year)		
C	Contributions Received from Municipality on Account of Military Service		
4897 F	ederal Grant Reimbursement		
4895 F	Pension Reserve Appropriation		
Investme	nts Sold But Funds Not Received (list individually)		
TAL REC	EIVABLES	To Page 2, Line 20	
ounts Pa	yable		
5757 F	Refunds to Members		
5756	ransfers to Other Systems		
5750 A	Annuities Paid		
5759	Option B Refunds		
5751 F	Pensions Paid		
5755 3	8(8)(c) Reimbursements to Other Systems		
5752	COLAs Paid		
5753	Chapter 389 Beneficiary Increase Paid		
4885 F	Realized Loss on Sale of Investments		
5118 E	Board Members' Stipend		
5119	Staff Salaries		
5304 N	Management Fees		
5305	Custodial Fees		
5307 I	nvestment Consultant Fees		
5308 L	egal Expenses		
	Medical Expenses		
5310 F	iduciary Insurance		
5311 9	Service Contracts		
5312 F	Rent Expense		
	Professional Services		
5320 E	Education and Training		-
	Administrative Expenses		
	Furniture and Equipment		
	ravel Expense		
	nts Sold But Funds Not Paid (list individually)		
	· · · · · · · · · · · · · · · · · · ·		
		To Page 2 1:22 22	
	PAYABLES	To Page 2, Line 22	

Schedule No. 1

Retirement System for the Year Ended December 31, 2016 Annual Statement of the

Cash Account Activity During Year

*Cash defined in ledger #1040 as Savings or Checking

₹ **Description:**

Type of Account, Account Number, Book Value at End Total Deposits Redeposited into Interest Rate (List alphabetically) of Previous Year this Year Account

<u>@</u> Income Reinvested/

<u>g</u>

<u>@</u>

=A+B+C-D Withdrawals

during Year

Cash Income Paid to

<u>©</u>

Total Book Value System Not Reinvested Interest Due and Accrued Dec 31st This Year or Redeposited December 31st

To Page 6 Interest Due and Accrued, Current Year To Page 6, Line a

> To Page 2, 2016 Column, Line 1

To Page 6, Line a

From Page 2, 2015

Column

To Page 2, Line 21 Interest Due and Accrued, Current Year

Schedule No. 2

Annual Statement of the

Retirement System for the Year Ended December 31, 2016

Short Term Securities* Bought and Sold or Matured During the Year as well as Still Held on December 31st

*Short Term defined in ledger #1100 as U.S. Treasury Bills, Commercial Paper, Repurchase Agreements, CDs, Term Deposits, Money Market, Cooperative Shares, Savings and Loan Shares

Including CUSIP or Account No., Interest **Description:**

<u>@</u> €

<u>O</u>

(**D**) Amount Received at Maturity

(Expiration or Upon Liquidation)

Cost Including Less Commissions and Commissions Excluding Interest

<u>Par</u> Value*

Acquired Date

Rolled over securities must be listed as Rate, Maturity Date (List alphabetically.

sold and then repurchased.)

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<u>©</u>

Market Value Dec. Interest Received Due and Accrued 31st Current Year During Year Dec. 31st 31st Current Year

To Page 2, 2016 Column, Line 2

To Page 6, Interest Due and Accrued, To Page 6, Line b

Current Year

To Page 2, Line 21 Interest Due and Accrued, Current Year

Schedule No. 3A

Retirement System for the Year Ended December 31, 2016 Annual Statement of the

Domestic Fixed Income Securities Owned at End of Year

Œ <u>@</u> $\overline{\mathcal{O}}$ (Foreign Fixed Income Securities must be listed on Schedule 5) **(B)** Cost or Market € **Description:**

Value at End of

Prior Year

Interest Rate (List Alphabetically) CUSIP Number*

Including Maturity Date and

Interest Received During Year Accrued Dec. 31st To Page 6, Line c Interest Due and To Page 2, 2016 Column, Line 3 Unrealized Gain Unrealized Loss Market Value To Page 6, Line 4887 To Page 6, Line 4886

Accrued, Current Year To Page 2, Line 21 Interest Due and

To Page 6, Interest

<u>©</u>

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Due and Accrued, Current Year

*Optional Entry

Annual Statement of the

Retirement System for the Year Ended December 31, 2016

Domestic Fixed Income Securities Purchased During Year

(Foreign Fixed Income Securities must be listed on Schedule 5)

<u>B</u> ₹ **Description:** Including Maturity Date and

(**C**) Date Acquired (Trade Date) Interest Rate (List Alphabetically) CUSIP Number Par Value*

Name of Broker Commissions Paid Accrued Interest

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Œ

<u>@</u>

(G)
Cost Excluding Accrued Interest,
but Including Commissions

To Page 6, Line 4823

Schedule No. 3C

Retirement System for the Year Ended December 31, 2016 Annual Statement of the

Domestic Fixed Income Securities Sold During Year

Realized Loss Interest Sold = G-F \equiv Realized Gain = G - F Î Commissions on Sale Less Excluding Received Accrued Amount Interest <u>©</u> **Market Value** Previous Dec 31st Œ Commissions E Name of Broker <u>0</u> (Foreign Fixed Income Securities must be listed on Schedule 5) or Matured (Trade Date) Date Sold $\overline{\Omega}$ Par Value* <u>@</u> CUSIP Number ₹ Rate (List alphabetically) Maturity and Interest Including Date of **Description:**

To Page 6, Line c To Page 6, Line 4885 To Page 6, Line 4884

During Year Including

Received Interest

E

Annual Statement of the

Equities Owned at End of Year Equities defined as stocks or options (Pooled Funds must be listed on Schedule 5)

Retirement System for the Year Ended December 31, 2016

(C) Rate Per Share <u>@</u> ₹ **Description:**

Used to Obtain Number of Shares Give Complete Description CUSIP (List Alphabetically) Number

Current Market Walue at End Book Value Odlve Odl <u>@</u>

(E) Net Purchases and (Sales) at

Market Value at = F - D - E End of Current Year Unrealized Gain

To Page 6, Line 4886

To Page 2, 2016 Column, Line 5

From Page 2, 2015 Column, Line 5

= F - D - E Unrealized Loss

To Page 6, Line 4887

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To Page 6, Line d

Received During <u>Year</u>

Dividends

Schedule No. 4B

Retirement System for the Year Ended December 31, 2016 Annual Statement of the

Equities Purchased During Year Equities defined as stocks or options (Pooled Funds must be listed on Schedule 5)

Description: Give Complete Description

(List Alphabetically)

(F)
Cost to System Including
Commissions and Fees Name of Broker Commissions and Fees Paid Œ <u>@</u> (C) Date Acquired (Trade Date) Number of Shares <u>@</u> **CUSIP Number** ₹

Schedule No. 4C

Annual Statement of the

Retirement System for the Year Ended December 31, 2016

Equities Sold During Year Equities defined as stocks or options (Pooled Funds must be listed on Schedule 5)

Ξ		
Î		
(0)	Market Value at	Prior Year-end or
Œ		
(E)		
<u>Q</u>		
<u>(</u>		
(B)		
€		
Description:		Give Complete

Commissions Paid

Name of Broker Date Sold

Number of Shares

CUSIP Number

Description (List) alphabetically)

Dividends Received	During Year	To Page 6, Line d
= F - G	Realized Loss	To Page 6, Line 4885
= F - G	Realized Gain	To Page 6, Line 4884
Prior Year-end or Cost if Purchased in	Current Year	
Proceeds from	Sale	

E

Schedule No. 5

Retirement System for the Year Ended December 31, 2016 Annual Statement of the

Schedule of Pooled Funds This schedule is to be used for the PRIT Fund and Pooled Funds (e.g. , Venture Capital, Real Estate, Mutual Funds, Commingled Funds).

(K) = A+B+C+D-E+F-G-H-I-J	Market Value at End of <u>Year**</u>	To Page 2, 2016 Column, Lines 6 through 18
(X) (F)	Fees N Paid Y	7
(I) Cash Dividends		To Page 6, Line e
(H) Total Sales/ Redemptions this Year -		
(9)	Realized Unrealized Unrealized .	To Page 6, Line 4887
(F)	Unrealized <u>Gain*</u>	To Page To Page 6, To Page 6, 6, Line Line 4886 Line 4887 4885
(E)	Realized Loss*	To Page 6, Line 4885
<u>Q</u>	Realized <u>Gain*</u>	To Page 6, Line 4884
(C) Reinvested	Investment <u>Income</u>	To Page 6, Line e
(B) Total Purchases	This Year at Cost	
(A) Market Value at End of	Previous <u>Year</u>	from page 2 2015 Column, Lines 6-18
Description: Give Complete Description	(List alphabetically <u>by category)</u>	
PERAC	Ledger <u>Number</u>	

List all pooled funds by ledger number. Subtotal each ledger number total. For example:

• Fund Fund	SUBTOTAL Pooled International Fixed Income Funds	UMMM Fund SHC Fund
NEP Fund BRS Fund	SUBTC	UMMN SHC Fi
1182	1182	1183

Pooled Global Fixed Income Funds

1183

TOTAL ALL POOLED FUNDS

* If available.
 ** If using most recent period prior to year-end, please list date.

Schedule No. 6

bage a Statement of the

Retirement System for the Year Ended December 31, 2016

Summary of Investments Owned

Catego	ory of In	Category of Investment	Current Market <u>Value</u>	Interest Due and Accrued as of <u>Dec. 31, 2016</u>	Paid Accrued Interest on Purchases in Current Year	Commissions Paid During <u>Current Year</u>	Unrealized <u>Gains</u>	Unrealized <u>Losses</u>	Realized <u>Gains</u>	Realized <u>Losses</u>	Investment Income Received <u>During Year</u>
-	1040	Cash	Sch 1, Col E	Sch 1, Col G							Sch 1, Col F
2	1100	Individually Owned Short Term Investments	Sch 2, Col E	Sch 2, Col G							Sch 2, Col F
_.	1180	Fixed Income Securities	Sch 3A, Col E	Sch 3A, Col G	Sch 3B, Col F	Sch 3B, Col E	Sch 3A, Col C	Sch 3A, Col D	Sch 3C, Col H	Sch 3C, Col I	Sch 3A, Col F and Sch 3C, Col J
4	1170	Equities	Sch 4A, Col F			Sch 4B, Col E	Sch 4A, Col G	Sch 4A, Col H	Sch 4C, Col H	Sch 4C, Col I	Sch 4A, Colland Sch 4C, ColJ
5a.	1101	Pooled Short Term Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5b.	1172	Pooled Domestic Equity Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5c.	1173	Pooled International Equity Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5d.	1174	Pooled Global Equity Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5e.	1181	Pooled Domestic Fixed Income Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5f.	1182	Pooled International Fixed Income Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5g.	1183	Pooled Global Fixed Income Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5h.	1193	Pooled Alternative Investments / Private Equity	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5i.	1194	Pooled Real Estate Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5.	1195	Pooled Domestic Balanced Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5k.	1196	Pooled International Balanced Funds	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I
5I. 5m.	1197	Hedge Funds PRIT Cash Fund	Sch 5, Col K Sch 5, Col K				Sch 5, Col F Sch 5, Col F	Sch 5, Col G Sch 5, Col G	Sch 5, Col D Sch 5, Col D	Sch 5, Col E Sch 5, Col E	Sch 5, Col C and Col I Sch 5, Col C and Col I
5n.	1199	PRIT Core Fund	Sch 5, Col K				Sch 5, Col F	Sch 5, Col G	Sch 5, Col D	Sch 5, Col E	Sch 5, Col C and Col I

Annu	Annual Statement of the	Retirement System for the Year Ended December 31, 2016	r the Year Ende	d December 3	1, 2016				
Sum	Summary of Investment Related Fees								
Mana 1. 2. 3. 3. 3. 4. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7. 7.	Manager/Vendor-All Managers/Vendors Must Be Listed 5304 Management Fees 3. 4. 5. 7. 8. 9.	<u>Q1 2016</u> e Listed	02 2016	<u>O3 2016</u>	O4 2016	Accrued Payable at <u>Year End</u>	Total Paid or Accrued <u>in 2016</u>	Market Value as of 12/31/16	*Payment Method (Net, Check, Wire)
13 17 17 17 17 17 17 17 17 17 17 17 17 17	5304 Management Fees TOTAL						Disbursements, Page 5 Expense Fund, line (c)		
15. 16.	5305 Custodial Fees 5305 Custodial Fees TOTAL						Disbursements, Page 5 Expense Fund, line (d)		
7. 6. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.	5307 Investment Consultant Fees 5307 Investment Consultant Fees TOTAL	TOTAL					Disbursements, Page 5 Expense Fund, line (e)		

Members' Balances in the Annuity Savings Account

Member's Name	Previous <u>Balance</u>	Total Additions Current Year	Total Interest Current Year	Reductions	Transfer to Annuity Reserves	Transfer to <u>Pension Fund</u>	Transfer to Pension <u>Reserve Fund</u>	Balance Current Year
	Must equal	Must equal	Must equal	Must equal	Must equal	Must equal	Must equal Page 4,	
	last year's		Page 4, 1 (e)	Page 5	Page 3 Interfund	Page 3	6(c) plus Interfund	
	Supplementary	1(a) + 1(b)		1(a) + 1(b)	Transfer for those	Interfund	Transfer of 10 year	
	Schedule		Represents	less the	who retired in	Transfer	inactive accounts	
	12/31/15		PERAC rate	amount	the current year			
		Represents	applied to prior	transferred			Represents the ASF	
		payroll deduct-	year balances	to Pension	Represents ASF		balance of mem-	
		ions contrib-	during current	Reserve Fund	balance of mem-		bers funds inactive	
		uted by mem-	year		bers who retired		for 10 years, plus	
		bers		Represents	during current		the portion of inter-	
				refunds and	year		est not refunded	
				withdrawals			to members upon	
				transferred to			withdrawal based	
				qualified plans			on eligible	

Adjustment for members's buyback agreements included Schedule A

limitations

Must equal Annuity Savings Fund balance 12/31/16 on Page 2